

**DELIVERABLE GOVERNMENT OF CANADA BOND ISSUES  
AND THEIR CONVERSION FACTORS  
(as of November 25th, 2024)**

THIRTY-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – LGB

Government of Canada Bonds		Outstanding	December 2024	March 2025	June 2025	September 2025
Coupon	Maturity	(CAN \$ million)				
1.75%	December 1, 2053	32000	0.4192	0.4211	0.4230	
2.75%	December 1, 2055	26750	0.5450	0.5462	0.5476	0.5489
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			58750	58750	58750	26750

Conversion factors computed with a yield equal to 6%.

TEN-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – CGB

Government of Canada Bonds		Outstanding	December 2024	March 2025	June 2025	September 2025
Coupon	Maturity	(CAN \$ million)				
2.5%	December 1, 2032	21000	0.7802			
2.75%	June 1, 2033	19000	0.7861	0.7909	0.7959	
3.25%	December 1, 2033	21000	0.8109	0.8148	0.8190	0.8230
3%	June 1, 2034	34000	0.7851	0.7893	0.7937	0.7980
3.25%	December 1, 2034	25000	0.7954	0.7992	0.8030	0.8069
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			120000	99000	99000	80000

Conversion factors computed with a yield equal to 6%.

FIVE-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – CGF

Government of Canada Bonds		Outstanding	December 2024	March 2025	June 2025	September 2025
Coupon	Maturity	(CAN \$ million)				
3.5%	September 1, 2029	30000	0.8979	0.9027		
2.75%	March 1, 2030	10000	0.8554	0.8614	0.8673	0.8735
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			40000	40000	10000	10000

Conversion factors computed with a yield equal to 6%.

TWO-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – CGZ

Government of Canada Bonds		Outstanding	December 2024	March 2025	June 2025	September 2025
Coupon	Maturity	(CAN \$ million)				
4%	August 1, 2026	22000	0.9687			
3.25%	November 1, 2026	21500	0.9509	0.9569		
3%	February 1, 2027	11000	0.9398	0.9464	0.9530	
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			54500	32500	11000	N/A

Conversion factors computed with a yield equal to 6%.

Note: This list is produced in accordance with the Rules of Bourse de Montréal Inc. and of the Canadian Derivatives Clearing Corporation (CDCC).

Amounts outstanding are representative of the market as of the publication date of this document and are provided for information only.

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